Spatial synchrony at the extremes: Tail-dependence in temperature drives tail-dependence in birds' spatial synchrony across North America

Shyamolina Ghosh¹ and Owen Petchey¹

¹University of Zurich

November 16, 2023

Abstract

Environmental change is becoming synchronous across sites with frequent emergence of extremes in recent years, with alarming potential impacts on species' synchronous abundance over large scales. With 23 years of breeding bird survey data across North America, we found that some birds are becoming synchronously rare across sites, while others are becoming synchronously common. We evaluated the relative importance of two co-occurring mechanisms (environment-driven and dispersal-driven) to explain such spatial synchrony in extreme low or high abundance (i.e., tail-dependent synchrony). We found that spatial synchrony up to 250 Km. In addition, temperature extremes and dispersal trait both favored synergistically some species making them synchronously common across sites. In a rapidly changing environment, these findings highlight the importance of considering synchronized climatic extremes to assess species' tail-dependent spatial synchrony across large scale.

1 Title: Spatial synchrony at the extremes: Tail-dependence in temperature drives tail-dependence2 in birds' spatial synchrony across North America

3

4 Authors and emails:

- 5 Shyamolina Ghosh^{1*}(<u>ghoshshyamolina89@gmail.com</u>),
- 6 Owen L. Petchey¹ (<u>owen.petchey@ieu.uzh.ch</u>)
- 7

8 Affiliations:

9 1. Department of Evolutionary Biology and Environmental studies, University of Zurich;

10 Winterthurerstrasse 190, 8057 Zurich, Switzerland

11 *Name, mailing address, email, phone number of corresponding author:

- 12 Dr. Shyamolina Ghosh
- 13 Senior researcher (oberassistentin)
- 14 Department of Evolutionary Biology and Environmental Studies, University of Zurich
- 15 Winterthurerstrasse 190, 8057 Zurich, Switzerland
- 16 Phone (+41) 779567848, email ghoshshyamolina89@gmail.com
- 17
- 18 Short running title: Spatial synchrony at the extremes

- 20 Keywords: Tail-dependent synchrony, Spatial synchrony, Birds, LTER, Copula, Abundance,
- 21 Timeseries, Climate extremes, Dispersal, Phylogeny
- 22
- 23 Type of article: Letter

24 Number of words in the abstract: 149, Number of words in the main text: 4040, Number of
25 words in each text box: NA, Number of references: 52, Number of figures: 5, Number of
26 tables: 0, Number of text boxes: 0

28 Statement of authorship: Conceptualization, Data curation, Formal analysis, Investigation,
29 Methodology, Software, Validation, Project management, Writing – original draft: SG; Funding
30 acquisition, Resources, Supervision: OP; Writing – review & editing: SG, OP.

32 Data and code accessibility statement: All data used for this analysis were extracted from
33 several public databases (e.g., Breeding Bird Survey: https://doi.org/10.5066/P9J6QUF6;
34 CHELSA: https://doi.org/10.5066/P9J6QUF6;
34 CHELSA: https://chelsa-climate.org/, AVONET: (Tobias *et al.* 2022); EltonTraits: (Wilman *et al.*35 2014); Birds of the World: (Billerman *et al.* 2022); BirdTree: https://birdtree.org/). Analyses
36 were conducted in Program R (R Core Team 2022); version number 4.2.1, and publicly archived
37 in Zenodo (https://doi.org/10.5281/zenodo.10119915).

47 Abstract

48 Environmental change is becoming synchronous across sites with frequent emergence of 49 extremes in recent years, with alarming potential impacts on species' synchronous abundance 50 over large scales. With 23 years of breeding bird survey data across North America, we found 51 that some birds are becoming synchronously rare across sites, while others are becoming 52 synchronously common. We evaluated the relative importance of two co-occurring mechanisms 53 (environment-driven and dispersal-driven) to explain such spatial synchrony in extreme low or 54 high abundance (i.e., tail-dependent synchrony). We found that spatial synchrony in temperature 55 extremes (i.e., tail-dependence in climate) was the major driver for birds' tail-dependent spatial 56 synchrony up to 250 Km. In addition, temperature extremes and dispersal trait both favored 57 synergistically some species making them synchronously common across sites. In a rapidly 58 changing environment, these findings highlight the importance of considering synchronized 59 climatic extremes to assess species' tail-dependent spatial synchrony across large scale.

- 60
- 61
- 62
- 63
- 64
- 65
- 66
- 67
- 68
- 69

70 Introduction

Understanding spatio-temporal patterns in the abundance of natural populations has been 2 a long-standing interest for ecologists (Gaston & Blackburn 2000). Spatial synchrony - i.e., the 3 correlated fluctuation in metapopulation abundances from geographically distinct sites - is a 4 ubiquitous spatio-temporal pattern widely observed in many taxa (Bjørnstad *et al.* 1999; 5 Liebhold *et al.* 2004). Spatial synchrony in metapopulations can arise due to diverse factors 6 (Haynes & Walter 2022), including similar responses to correlated environmental drivers- the 77 mechanism known as "Moran effects" (Moran 1953; Hansen *et al.* 2020), as well as dispersal 78 within metapopulations (Goldwyn & Hastings 2008; Abbott 2011), and effects of synchronized 79 or mobile predators (Haynes *et al.* 2009; Vasseur & Fox 2009). Studying spatial synchrony for a 80 given species helps ecologists to understand aggregate-level variability, species' vulnerability, 81 and spatial prioritization of conservation management (Heino *et al.* 1997; Koenig & Liebhold 82 2016; Allen & Lockwood 2020; Walter *et al.* 2021; Yang *et al.* 2022).

Growing evidence indicates that on one hand, extreme climatic events are becoming More frequent (La Sorte *et al.* 2021; Li *et al.* 2021) and on the other hand, spatial synchrony in metapopulations increases because of increasing spatial synchrony in climatic conditions (Koenig 2002; Kahilainen *et al.* 2018). These phenomena create considerable concern for species conservation and lead us to consider the impact of spatial synchrony on population viability beyond the usual approaches. The usual approach measures pairwise synchrony through orrelation between two fluctuating variables from two sites (variables could be two metapopulation abundance time series, or could be two temperature time series) and then compares synchrony in abundance and synchrony in temperature for evidence of the "Moran-effect". However, when using correlation to measure pairwise synchrony, the influence 93 of extremes, either in terms of population size or in climatic events, may be missed. Moreover, 94 extreme climatic events have an important effect on local to regional climatic changes and on 95 overall biodiversity change, because extremes can result in climatic conditions beyond the 96 tolerance range of species (Ummenhofer & Meehl 2017). Therefore, it is essential to investigate 97 linkages between spatial synchrony of species' populations and climatic conditions considering 98 the importance of climatic extremes for population extremes. We term this "synchrony at the 99 extremes", and also "tail-dependence" since it concerns associations/dependencies in the tails of 100 the distributions of variables.

In simple words, measuring "tail-dependence" focuses on the tails (low or high end) of the concerned distribution (e.g., for a joint distribution of population abundances from two sites), arather than the middle part of it - which is the focus for a correlation-based approach. For the same given correlation coefficient two metapopulations can show a variety of tail-dependence (Fig. 1, symmetric tail: A1-A2 no tail-dependence; B1-B2: lower tail-dependence, and for dependence indicates that populations are synchronously rare at both sites (i.e., their dynamics are more similar when they have low abundance, Fig. 1, B1-B2). Whereas upper tail (UT) dependence indicates that populations are synchronously abundant at both sites (i.e., their duration of the synchronously abundant at both sites (i.e., their dynamics are more similar when they are at peak abundance values through time, Fig. 1, C1-C2).

Recently, some local-scale studies showed the importance of "tail-dependence" (i.e., considering the synchrony among extreme values beyond the usual correlation coefficient) for synchrony at the extremes (Ghosh *et al.* 2020b; Walter *et al.* 2022), stability (Ghosh *et al.* 2021), and metapopulation extinction risk (Ghosh *et al.* 2020c). Since extinction risk is often related to the size of the populations, the risk of regional- to global-scale extinction is increased due to 116 poor rescue effects if metapopulations are synchronously rare across sites (Ghosh *et al.* 2020c) as 117 shown in Fig. 1, B1-B2. On the contrary, lower extinction risk is expected if species are 118 synchronously common across sites (Fig. 1, A1-A2) or overall synchronous with symmetric tail 119 dependence (Fig. 1, C1-C2). A recent regional study (Walter *et al.* 2022) shows nonlinear 120 threshold-like relationship between population abundance and its environmental driver as a 121 possible mechanism explaining both type of tail-dependent spatial synchrony in population 122 abundance, and is consistent with other theoretical and empirical studies that indicate 123 tail-dependence can arise from threshold like phenomena in ecology (Ghosh *et al.* 2020a, b).

Here, we provide an analysis of long-term dynamics (1997-2019) of bird species 124 abundances, temperature and precipitation across North America to explore effects of extreme 125 126 climates on birds' spatial synchrony (>250 species, >5700 sites). We focused on birds because 127 they are often considered as important for ecosystem service and excellent indicators of environmental health (Furness et al. 1993; Jetz et al. 2022; Cohen & Jetz 2023; Ramos et al. 128 129 2023), and because of data availability. We first investigated if Q1) species show a particular 130 type of dependence pattern across sites (e.g., lower, upper, or no spatial tail-dependence) and if 131 so, then Q2) what would be the driving mechanism for such patterns in tail-dependence (Fig. 2). 132 We also checked if there is any relationship between species' tail-dependent synchrony and their 133 diet or IUCN status. We then proposed a mechanism that extends the classic Moran effect by 134 considering "tail-dependence", i.e., that tail-dependence (lower or upper) in spatial synchrony of 135 an environmental driver will lead to tail-dependence (lower or upper) in spatial synchrony of 136 birds' abundances. For example, we predict lower tail dependence (LTD) in spatial synchrony for 137 precipitation (i.e., when low rainfall across sites) will lead to LTD in metapopulation synchrony 138 (i.e., metapopulations synchronously rare). Whereas we predict that upper tail dependence

139 (UTD) in temperature spatial synchrony would cause LTD in abundances (i.e., widespread high 140 temperatures cause widespread low abundances). Therefore, we hypothesize and explore 141 whether high temperature and low precipitation (hot-dry extreme climates) are associated with 142 LTD in metapopulation synchrony for some species (Fig. 2 - Case I) and UTD for others (Fig. 2 -143 Case II).

Since dispersal can also influence spatial synchrony, we hypothesized that species with species with greater dispersal ability would be synchronously common across sites. Therefore, we explore table Q3) is tail-dependent synchrony in birds' abundance associated with tail-dependent synchrony in transitional explore of dispersal associated traits (e.g., Hand-Wing Index, HWI) (Germain *et al.* 2023) (Fig. 3)? Furthermore, we examine the relative importance of such dispersal trait-mediated pathways and climate driven pathways (Fig. 3). We examine with Figure to explain why some species show LTD in synchronous spatial abundance (i.e., rare across sites) where other species show UTD.

152

153 Materials and Methods

154 Data

155 Abundance data

We used 23 years (1997-2019) of the North American Breeding Bird Survey (BBS) 157 dataset. It contains information of species level bird counts in around 62 states, provinces, or 158 territories in the U.S. and Canada (Pardieck *et al.* 2020). BBS data originally has been collected 159 since 1966, but in 1997 there was a change from subjective (manual) to objective process to 160 evaluate survey-quality. Therefore, we only considered data 1997 onwards to maintain 161 consistency. Sampling routes were ~ 39.2 Km long with 50 stops placed at ~800m intervals and 162 mostly sampled during breeding season (June). We used the total count across these 50 stops for 163 a given route and for a given species. 1,227 routes (sites) and 652 species were sampled at least 164 once during the study period. Finally, the species list was reduced to 373 species based on the 165 criterion that they were sampled at least at two sites for a minimum of 20 years. Species-level 166 abundance time series data were used to compute spatial synchrony for birds at their extreme low 167 or high abundance.

168 Climate data

For climate variables, we used annual temperature and precipitation data (averaged across 170 12 months data, extracted from CHELSA, version 2.1 (Karger *et al.* 2017), for a given year, ~1 171 Km resolution) for the same 23 years at those 1227 sampling sites. As precipitation data were not 172 available for all months of 2019, so we considered timespan 1997-2018 for precipitation data. 173 This annual climate time series data were used to compute spatial synchrony for precipitation 174 and temperature at their extreme values.

175 Trait data

We gathered information about species' diet type (total 5 categories: invertebrates, 177 omnivore, plants & seeds, vertebrates & fish & carrion, fruit & nectar), mainly from the 178 *EltonTraits* database (Wilman *et al.* 2014), and if for some species diet type was not found there, 179 then we also searched on Birds of the World (Billerman *et al.* 2022). Species' morphological 180 traits used in this study were extracted from the AVONET database (Tobias *et al.* 2022). We used 181 the trait hand-wing index (HWI) which is considered as a proxy for birds' dispersal ability and 182 determinant of their geographical range-size (Sheard *et al.* 2020).

183 Quantifying (tail-dependent) spatial synchrony

First we detrended each species' abundance time series to remove linear temporal trends using "detrend" function from *pracma* R-package (Borchers & Borchers 2022), otherwise it could lead to spurious correlations. For a given species and for any two positively correlated (overall synchronous) detrended abundance time series taken from two sites, we then computed spatial synchrony at the extremes (i.e., tail-dependence) in the following ways. We computed *partial Spearman correlation* (Ghosh *et al.* 2020a) for the simultaneous low values, Cor_i (or phigh values, Cor_u), of two detrended metapopulation abundance time series. See section "*Computing partial Spearman correlation* (Cor_i, Cor_u)" below for a detailed description.

The difference $\operatorname{Cor}_{l} - \operatorname{Cor}_{u}$ indicates if a species is predominantly synchronously rare 193 ($\operatorname{Cor}_{l} - \operatorname{Cor}_{u} > 0$) or predominantly synchronously common at both sites ($\operatorname{Cor}_{l} - \operatorname{Cor}_{u}$) < 0). We 194 repeated this analysis for all pairwise combinations of sampling sites for a given species that 195 were within a distance of 250 Km. There were 263 species selected in total within that 0-250 Km 196 distance category. The choice of 250 Km radius was supported by the finding that both Cor_{l} and 197 Cor_{u} dropped rapidly beyond that distance (Fig. S1).

For a given species sampled at *S* number of sites, we calculated the overall lower tail 199 dependence $L = \sum_{i} (Cor_i - Cor_u)$ where *i* is the index for site-pair having $Cor_i > Cor_u$, and overall

200 upper tail dependence $U = \sum_{j} (Cor_{l} - Cor_{u})$ where *j* is the index for site-pair having $Cor_{l} < Cor_{u}$. 201 Throughout the manuscript, we will mention species as "lower tail-dependent" if the proportion 202 of lower minus upper tail-dependence, $f_{TD}^{abundance} (= f_{TD, L}^{abundance} - f_{TD, |U|}^{abundance})$, is positive, and 203 "upper tail-dependent" if $f_{TD}^{abundance}$ is negative, where $f_{TD,L}^{abundance} = \frac{L}{L+|U|}$, and 204 $f_{TD,|U|}^{abundance} = \frac{|U|}{L+|U|}$. Subscript *TD* is short-hand notation for tail-dependence. The maximum 205 value of $f_{TD}^{abundance}$ is 1 when $f_{TD,|U|}^{abundance} = 0$; this occurs when across sites synchrony happens 206 only at low. The minimum value of $f_{TD}^{abundance}$ is -1 when $f_{TD,L}^{abundance} = 0$; this occurs when across 207 sites synchrony happens only at high values). A $f_{TD}^{abundance}$ of zero value indicates no 208 tail-dependent synchrony (i.e., $f_{TD,L}^{abundance} = f_{TD,|U|}^{abundance}$) happens among metapopulation 209 abundance across sites (e.g., see Fig. 1, A1-A2).

To compute the spatial synchrony for climate extremes (precipitation, P, and temperature, 211 T), we followed a similar approach as computing spatial synchrony at extreme abundances. We 212 first detrended the climate time series, and then within 0-250 Km of between-sites distance 213 category, calculated the proportion of tail-dependence in climate time series as 214 $f_{TD}^{climate,P} = f_{TD,L}^{climate,P} - f_{TD,|U|}^{climate,P}$ and $f_{TD}^{climate,T} = f_{TD,L}^{climate,T} - f_{TD,|U|}^{climate,T}$, where *T* is 215 temperature and *P* is precipitation.

216 Computing partial Spearman correlation (Cor₁, Cor_u)

Partial Spearman correlation approach uses "copula" - a statistical tool that computes 218 dependence between any two variables at their simultaneous low or high ranks (Ghosh *et al.* 219 2020a), and recently has been used in ecological field to measure tail-dependent synchrony 220 (Ghosh *et al.* 2020b, c, 2021). Ranking individual time series makes the marginal distribution 221 uniform and thus helps to extract the dependence information for the joint distribution (Sklar 222 1959). For example, if you start with two metapopulation abundance time series 223 $\{x_t, y_t\}$; t = 1, ..., n, then the corresponding copula would be 224 $\{u_t, v_t\} = \{rank(x_t), rank(y_t)\}/(n + 1)$, so that the range of the ranked time series 225 variables $\{u_t, v_t\}$ lies within 0 to 1. Here, lowest value would get rank 1 whereas highest value 226 would get a rank *n*. Following (Ghosh *et al.* 2020a), one then can calculate the dependence 227 between $\{u_t, v_t\}$ for the lower half of the unit box (i.e., for the points lying below the line 228 u + v = 1) as Cor_t and for the upper half of the unit box (i.e., for the points lying above the 229 line u + v = 1) as Cor_u. In our study with a minimum of 20-years analysis, we chose this 50% 230 threshold to compute synchrony at the extremes (or tail-dependence), but with more 231 data-availability one could use 75% or 90% threshold to define the extremes.

232 Model-selection based approach with SEM considering phylogeny

We considered the model (Fig. 3) to explain the variation in proportion of tail-dependent 234 synchrony in species abundance, $f_{TD}^{abundance}$. In this model, we hypothesized $f_{TD}^{abundance}$ would be 235 driven both by the patterns in $f_{TD}^{climate}$ and dispersal trait HWI. To test which hypothesized path 236 would best explain the variation in $f_{TD}^{abundance}$, we used a structural equation modeling (SEM) 237 considering species' phylogenetic relationships. For the phylogeny, we subsampled 1,000 238 'Ericson All Species: a set of 10,000 trees with 9993 OTU each' trees pruned for our set of 239 species (N=253 species matched from BirdTree database, source: <u>https://birdtree.org/subsets/</u> 240 (species-level information is provided in the "DATA/BirdTree" folder of the code repository). 241 All 1,000 trees were well-behaved (i.e., rooted, binary, ultrametric, and strictly bifurcating). 242 Then, we made a consensus tree from those 1,000 trees to look primarily if there were any 243 pattern for $f_{TD}^{abundance}$ or for trait, HWI (Fig. S2, A-B). Visually, we did not find any pattern in 244 $f_{TD}^{abundance}$ and this was also supported by non-significant and weak phylogenetic signal (mean 245 Pagel's $\lambda \sim 0.12$). We did, however, find significantly strong phylogenetic signal (mean Pagel's λ 246 ~ 0.993, all *p*-values < 0.00001) in the trait HWI for those 1,000 trees (Fig. S2, C), which is also 247 clearly observed in that consensus tree (Fig. S2, B). Function "*phylosig(*)" from *phytools* 248 R-package (Revell 2012) was used to quantify Pagel's λ . Finally, we did a phylogenetic path 249 analysis (PPA) (Gonzalez-Voyer & von Hardenberg 2014), for that model as hypothesized in Fig. 250 3. We implemented PPA for our data with the *phylopath* R-package (van der Bijl 2018).

251

252 Results

We found tail-dependence in birds' spatial synchrony for 263 species considered (Fig. 4). 254 Of the 263 species, 127 species showed lower tail-dependent spatial synchrony (i.e., species 255 were simultaneously having low abundance value across sites, $f_{TD,L}^{abundance} > f_{TD,|U|}^{abundance}$ in Fig. 256 4, A) and 136 species showed upper tail-dependent spatial synchrony (i.e., species were 257 simultaneously having high abundance value across sites, $f_{TD,L}^{abundance} < f_{TD,|U|}^{abundance}$ in Fig. 4, B). 258 This observation confirmed (Q1) of Fig. 2 that, indeed, birds' across north America showed 259 tail-dependence patterns in spatial synchrony.

We did not find any particular tail-dependence patterns based on species' diets and IUCN 261 status. Species appeared to be synchronously rare (N= 127, Fig. 4, A) and as well as common 262 (N=136, Fig. 4, B) in all of the five diet categories considered. Interestingly, Fig. 4, A showed 263 even if some species were listed as "Least Concerned, LC" as per IUCN status, some of those 264 species had synchronously rare abundance. We found that tail-dependent spatial synchrony in climate (particularly, in temperature) We found that tail-dependent spatial synchrony in birds (Fig. 5), answering (Q2) of Fig. 2. Lower tail-dependent and upper tail-dependent species showed opposite types of response to synchrony in climate nullifying the significant patterns when considered altogether (Fig. S3). Patterns were clearer when we considered two groups separately (Fig. S4). Proportion of tail-dependent spatial synchrony in temperature, $f_{TD}^{climate, T}$, appeared as the common significant triangle for the proportion of tail-dependent spatial synchrony in birds' abundance, $f_{TD}^{abundance}$, making lower tail-dependent species rare across sites as high temperature prevailed across those sites (Fig. S4, B) and leaving upper tail-dependent species common across sites (Fig. S4, D).

Phylogenetic path analysis showed the climate-driven pathway as relatively more important than the dispersal-mediated pathway to explain variation in $f_{TD}^{abundance}$ for both group for species (absolute regression coefficients for pathway i were greater than pathway ii, Fig. 5), answering (Q3).

For lower tail dependent group, species were synchronously rare across sites because of For lower tail dependent group, species were synchronously rare across sites because of simultaneous high temperature across sites (i.e., spatial synchrony in high temperature extremes). Pathway (i) of Fig. 5, A with regression coefficient = -0.31 shows more negative values of $f_{TD}^{climate,T}$ had higher association with more positive values of $f_{TD}^{abundance}$ (also see Fig. S4, B). Species that were synchronously rare had higher HWI (pathway iv, regression coefficient = 0.12, increasing HWI making $f_{TD}^{abundance}$ more positive), though the effect was non-significant (Fig. 5, B). The dispersal-mediated pathway was also weaker compared to the climate-driven pathway. Sclearly, species showed simultaneously low abundance across sites because of more negative 286 impact on $f_{TD}^{abundance}$ due to tail-dependent spatial synchrony in high temperature (i.e., high T 287 across sites).

For the upper tail-dependent group of species ($f_{TD}^{abundance} < 0$ in Fig. 5, C), there were two 289 significant pathways affecting $f_{TD}^{abundance}$: climate-driven (pathway i) and dispersal-mediated 290 (pathway ii). Both pathways favored species' simultaneously high abundance across sites, with 291 the climate-driven pathway being more important. Simultaneous high temperature across sites 292 increased spatial synchrony in abundance (regression coefficient = 0.27, more negative values of 293 $f_{TD}^{climate,T}$ had higher association with more negative values of $f_{TD}^{abundance}$, also see Fig. S4, D). 294 Species that could easily disperse (i.e., better dispersal ability with high HWI) were 295 synchronously abundant across sites (regression coefficient = -0.16, increasing HWI making 296 $f_{TD}^{abundance}$ more negative).

We present the model and results considering temperature as the only climatic driver for the following reasons. First, we can see that even for simple regression, precipitation was not a significant predictor for both group of species (Fig. S4). Second, we feel it is better to not include two correlated climatic predictors into a single model to avoid the collinearity issue.

301

302 Discussion

Overall, we found birds across North America showed tail-dependence in spatial synchrony (becoming synchronously rare or common across sites). This large-scale pattern (up to was driven by synchrony in extreme climate and by a dispersal-related trait, where tail-dependent spatial synchrony in temperature appeared to be more important. These findings are practically significant in at least three important ways. First, 308 tail-dependence patterns in metapopulation ecology are known to be linked to extinction risk 309 (Ghosh *et al.* 2020c). Hence our findings highlight species (from the lower-tail dependent group) 310 at higher risk than is estimated in usual analysis. Furthermore, many species, which are listed as 311 "least-concerned" in IUCN status appeared in that lower tail-dependent group. It could be useful 312 to include tail-dependent spatial synchrony in future assessments of a species vulnerability.

Second, here we proposed an extension of classic Moran-effect (i.e., environmental correlation drives correlation between metapopulation abundance) beyond the usual correlation based approach. Our finding of such large scale tail-dependence patterns in spatial synchrony for climates and abundance also resonates with similar findings from global patterns in environmental synchrony that can explain classic Moran effect (Koenig 2002). We demonstrated stat tail-dependent spatial synchrony in climatic variables drive large-scale tail-dependent spatial synchrony patterns in birds' abundance. It could be caused by resource limitation or extreme environmental conditions that limit some species' growth but benefit others. This finding highlights the underlying nonlinearity (beyond linear correlation) as a mechanism to understand highlights the underlying nonlinearity (beyond linear correlation) as a mechanism to understand synchrony, as found by a recent study (Walter *et al.* 2022).

Third, we attempted to disentangle the relative contributions of tail-dependent spatial synchrony in climate and of dispersal. Dispersal and correlated environmental fluctuation ("Moran effect") are both known as important drivers for spatial synchrony (Liebhold *et al.* 27 2004) and their contribution often depends on spatial scale (Lande *et al.* 1999), environmental correlation being of greater importance at larger scales (Peltonen *et al.* 2002). For tail-dependent spatial synchrony in abundance, we found similar results: large scale patterns (~250 Km apart) 330 are driven mostly by tail-dependent spatial synchrony in temperature. To our knowledge, this is 331 the first study to assess the contribution of two co-occurring mechanisms for tail-dependent 332 metapopulation synchrony.

For both groups of species, we found environmental synchrony was the main driving factor (Fig. 5, A and C). For the species with lower tail-dependence, high temperature across sites imposed a stressed environment for them making synchronously rare. Whereas the species with upper tail-dependence we found the synergistic effect of environmental and trait-based sites selection on tail-dependent spatial synchrony - i.e., both high dispersal ability and high temperature across sites made them synchronously abundant. Though in our study, we did not quantify the dispersal directly as it requires additional data, for example, by tracking individuals. Rather, we used a trait-based approach with the expectation that species with traits for better dispersal ability (higher HWI) should show higher spatial synchrony.

Our study offers an improved understanding of the underlying mechanism of how 343 spatio-temporal patterns in metapopulation synchrony for North-American birds are shaped by 344 climatic synchrony at the extremes, and the approach could be generalized to any taxa. We 345 provide a mechanism beyond the classic "Moran effect", to explain such patterns and also 346 compare its importance with respect to an alternate dispersal-mediated (or trait-mediated) 347 pathway. We believe our findings will encourage further exploration about detecting the role of 348 environmental filtering and natural selection to understand macro-scale patterns in the field of 349 ecology and evolutionary biology.

Future studies could focus on two directions. First, exploration of another possible mechanisctic explanation for tail-dependent synchrony in metapopulation abundances: either by abottom-up effect or by a top-down effect in multi-trophic food web context. In a bottom-up approach, due to limited food resources in the primary producer levels, the consumer could be sta synchronously rare (LT dependence) across sites. A similar result has been found for red sta synchronously rare (LT dependence) across sites. A similar result has been found for red sta squirrels' meta-population synchrony over a large scale that was mainly driven by synchrony in their primary resource: spruce cones (Turkia *et al.* 2020). In a top-down approach, one could test static their primary resource: spruce cones (Turkia *et al.* 2020). In a top-down approach, one could test predation or not. Synchronized predation is a known factor causing spatial synchrony in prey populations (Ims & Andreassen 2000; Vasseur & Fox 2009), and a recent study showed behaviorial synchrony amplified in a group of prey populations due to fear of predation (Aguilar af de Soto *et al.* 2020). Tail-dependence has not been studied in this context.

Second, in addition to natural selection for disadvantageous or beneficial dispersal trait 363 values, another possibility is that dispersal could be limited by habitat fragmentation due to 364 land-use change (Moore *et al.* 2008). In the current study, we did not consider the anthropogenic 365 impact on birds' dispersal ability or on the tail-dependent synchrony in climatic extremes. As 366 land-use change and climate change are coupled together (Oliver & Morecroft 2014), and 367 globally climatic extremes are projected to increase due to anthropogenic pressure (Zhou *et al.* 368 2023), considering both aspect in explaining tail-dependent spatial synchrony for abundance 369 would be a logical avenue for future study (Holyoak & Heath 2016).

In sum, we found considerable tail-dependent spatial synchrony (for abundance) in bird more approach that it was the environmental effects which prevailed on large-scale patterns. Our study is possible because of long-term data (a minimum of 20 years) availability for birds' count, climate time series, and species-level traits 375 information. Long-term monitoring data are immensely important in ecological research (Willis 376 *et al.* 2007), including detecting the effect of extremes (i.e., tail-dependence) and to evaluate the 377 effect of natural selection on birds' traits in the context of present study. We hope that with the 378 increasing accessibility of long-term monitoring data, scientists will continue such mechanistic 379 exploration on spatio-temporal macroecological patterns.

380

381 Acknowledgments SG and OP were supported by funding from the University of Zurich. SG 382 would like to thank Dr. Imran Khaliq for the helpful discussion on phylogeny and feedbacks on 383 the initial draft.

384 Competing interests The authors declare that they have no competing interests.

386 Figures



387

Figure 1: Visualization of tail-dependent spatial synchrony. Left panels (A1-C1) show the copula-plot (scatterplot of normalized ranks) for two metapopulation sites having the same spearman correlation, but zero, positive (lower) and negative (upper) tail-dependent synchrony, respectively. Right panels (A2-C2) show metapopulation abundance time series from two sites corresponding to their left panel analog. One can see for asymmetric copula like B1 and C1, mostly all the hollow and solid circles exactly coincide in B2 and C2 for their troughs and peaks, respectively.



Figure 2: Conceptual figure showing the emergence of lower tail-dependent (Case I: spatial synchrony at low abundances) and upper tail-dependent (Case II: spatial synchrony at high abundances) spatial synchrony in species' abundance which is driven by tail-dependent spatial synchrony in the climatic drivers. For spatial synchrony at low abundance in Case I, red points are showing similar fluctuation in the abundance time series across metapopulation sites, whereas for spatial synchrony at high abundance in Case II, blue points are showing similar fluctuation in the abundance in Case II, blue points are showing similar 403 fluctuation in the abundance time series. Spatial synchrony would be high among 404 sites which are closer (<r, solid lines).

Q3: Which pathway is more important in driving tail-dependent spatial synchrony in abundance? Climate-driven pathway or dispersal-mediated pathway?



406

407 Figure 3: Conceptual figure showing models with varying relative importance for climate-driven versus dispersal-mediated pathways (as shown on the either sides of the dashed line in the panel) for explaining variation in tail-dependent spatial synchrony in birds' abundance. The model shows the dispersal trait (e.g., hand-wing-index, HWI) and tail-dependent spatial synchrony in climate (e.g., temperature) can both influence tail-dependent spatial synchrony in abundance.

412

- 414
- 415
- **416**
- 417
- 418



420 Figure 4: Tail-dependence patterns in spatial synchrony of birds' abundance within 0-250 Km **421** between-sites distance (A) when species are rare (lower tail-dependent, Case I of Fig. 2, A), and **422** (B) when species are common (upper tail-dependent, Case II of Fig. 2, A). Each bar in the **423** circular stacked barplots are color-coded based on the proportion of lower-tail dependence **424** $f_{TD,L}^{abundance}$ (in red) and upper-tail dependence $f_{TD,|U|}^{abundance}$ (in blue) in abundance multiplied by 100 **425** to show in percentage. In (A) 127 species show higher proportion in red than blue color meaning **426** that those species are showing more lower-tail dependent spatial synchrony in abundance. In (B) **427** 136 species show more upper-tail dependent spatial synchrony in their abundance. The numeral **428** code written in gray on top of each bar is the AOU code for each species (can be found from the **429** complete species list as supplied with BBS data (Pardieck *et al.* 2020), we also provide the info **430** for 263 species as a csv file in the "RESULTS" folder of the code repository). There are five **431** categories based on diets (DT1: invertebrates, DT2: omnivore, DT3: plants & seeds, DT4: **432** vertebrates & fish & carrion, DT5: fruit & nectar) and four categories based on IUCN status

435 synchronously rare abundances across sites.		
136		
137		
138		
139		
140		
141		
142		
143		
144		
145		
146		
147		
148		
149		
150		
151		
152		
153		
154		
155		

433 (endangered: EN, nearly threatened: NT, vulnerable: VU, and least concerned: LC). No clear 434 pattern found for either of the categories. However, many species in the LC category exhibit 435 synchronously rare abundances across sites.



457 Figure 5: Model results from phylogenetic path analysis. (A, B) Model results for 124 bird **458** species that show synchronously low abundance across sites; proportion of tail-dependent spatial **459** synchrony in abundance, $f_{TD}^{abundance}$ here has a range (0, 1]. (C, D) Model results for 129 bird **460** species that show synchronously high abundance across sites; proportion of tail-dependent **461** spatial synchrony in abundance, $f_{TD}^{abundance}$ here has a range [-1, 0). (A, C) are path diagrams for

462 those two group of species showing the relative importance of climate-driven (via $f_{TD}^{climate, T}$)
463 versus dispersal-mediated (via dispersal trait hand-wing-index HWI) pathways (also see Fig. 3).
464 (B, D) show the summarised path-estimates and confidence interval (CI) from 1,000 bootstraps
465 for those two groups. If the bar crosses the horizontal dashed line at $y=0$, then that is not
466 significant. Models' goodness of fit test were checked with p-value from C-statistic: in both
467 cases it was >0.05 (for A-B: C-statistic=4.66, p=0.09; for C-D: C-statistic=0.621, p=0.733).
468
469
470
471
472
473
474
475
476
477
478
479
480
481
482
483
484

485 References

- 486 Abbott, K.C. (2011). A dispersal-induced paradox: synchrony and stability in stochastic
 487 metapopulations. *Ecol. Lett.*, 14, 1158–1169.
- Aguilar de Soto, N., Visser, F., Tyack, P.L., Alcazar, J., Ruxton, G., Arranz, P., *et al.* (2020). Fear
 of Killer Whales Drives Extreme Synchrony in Deep Diving Beaked Whales. *Sci. Rep.*, 10,
 13.
- 491 Allen, M.C. & Lockwood, J.L. (2020). Mapping shifts in spatial synchrony in grassland birds to
 492 inform conservation planning. *Conserv. Biol.*
- 493 van der Bijl, W. (2018). phylopath: Easy phylogenetic path analysis in R. PeerJ, 6, e4718.
- 494 Billerman, M., Keeney, B.K., Rodewald, P.G. & Schulenberg, T.S. (2022). Birds of the World.
- 495 *Cornell Lab of Ornithology, Ithaca*. Available at: https://birdsoftheworld.org/bow/home.
 496 Last accessed 2023.
- 497 Bjørnstad, O.N., Ims, R.A. & Lambin, X. (1999). Spatial population dynamics: analyzing
- ⁴⁹⁸ patterns and processes of population synchrony. *Trends Ecol. Evol.*, 14, 427–432.
- 499 Borchers, H.W. & Borchers, M.H.W. (2022). Package "pracma." accessed on, 4.
- 500 Cohen, J. & Jetz, W. (2023). Diverse strategies for tracking seasonal environmental niches at
- hemispheric scale. *Glob. Ecol. Biogeogr.*, 32, 1549–1560.
- 502 Furness, R.W., Greenwood, J.J.D. & Jarvis, P.J. (1993). Can birds be used to monitor the
- environment? In: Birds as Monitors of Environmental Change (eds. Furness, R.W. &
- 504 Greenwood, J.J.D.). Springer Netherlands, Dordrecht, pp. 1–41.
- 505 Gaston, K.J. & Blackburn, T.M. (Eds.). (2000). Pattern and Process in Macroecology.
- 506 Germain, R.R., Feng, S., Chen, G., Graves, G.R., Tobias, J.A., Rahbek, C., et al. (2023).
- 507 Species-specific traits mediate avian demographic responses under past climate change. *Nat*

- Ghosh, S., Cottingham, K.L. & Reuman, D.C. (2021). Species relationships in the extremes and
 their influence on community stability. *Philos. Trans. R. Soc. Lond. B Biol. Sci.*, 376,
 20200343.
- 512 Ghosh, S., Sheppard, L.W., Holder, M.T., Loecke, T.D., Reid, P.C., Bever, J.D., et al. (2020a).
- Copulas and their potential for ecology. In: *Advances in Ecological Research*. Elsevier, pp.
 409–468.
- 515 Ghosh, S., Sheppard, L.W., Reid, P.C. & Reuman, D. (2020b). A new approach to interspecific
- synchrony in population ecology using tail association. *Ecol. Evol.*, 10, 12764–12776.
- 517 Ghosh, S., Sheppard, L.W. & Reuman, D.C. (2020c). Tail associations in ecological variables
- and their impact on extinction risk. *Ecosphere*, 11.
- Goldwyn, E.E. & Hastings, A. (2008). When can dispersal synchronize populations? *Theor. Popul. Biol.*, 73, 395–402.
- 521 Gonzalez-Voyer, A. & von Hardenberg, A. (2014). An Introduction to Phylogenetic Path
- 522 Analysis. In: Modern Phylogenetic Comparative Methods and Their Application in
- 523 Evolutionary Biology: Concepts and Practice (ed. Garamszegi, L.Z.). Springer Berlin
- Heidelberg, Berlin, Heidelberg, pp. 201–229.
- ⁵²⁵ Hansen, B.B., Grøtan, V., Herfindal, I. & Lee, A.M. (2020). The Moran effect revisited: spatial
 ⁵²⁶ population synchrony under global warming. *Ecography*.
- 527 Haynes, K.J., Liebhold, A.M., Fearer, T.M., Wang, G., Norman, G.W. & Johnson, D.M. (2009).
- 528 Spatial synchrony propagates through a forest food web via consumer–resource
- 529 interactions. *Ecology*.
- 530 Haynes, K.J. & Walter, J.A. (2022). Advances in understanding the drivers of population spatial

synchrony. *Curr Opin Insect Sci*, 53, 100959.

532 Heino, M., Kaitala, V., Ranta, E. & Lindström, J. (1997). Synchronous dynamics and rates of

extinction in spatially structured populations. *Proceedings of the Royal Society of London*.

534 Series B: Biological Sciences, 264, 481–486.

535 Holyoak, M. & Heath, S.K. (2016). The integration of climate change, spatial dynamics, and

habitat fragmentation: A conceptual overview. *Integr. Zool.*, 11, 40–59.

537 Ims, R.A. & Andreassen, H.P. (2000). Spatial synchronization of vole population dynamics by
538 predatory birds. *Nature*, 408, 194–196.

539 Jetz, W., Tertitski, G., Kays, R., Mueller, U., Wikelski, M. & Supporting authors. (2022).

540 Biological Earth observation with animal sensors. *Trends Ecol. Evol.*, 37, 293–298.

541 Kahilainen, A., van Nouhuys, S., Schulz, T. & Saastamoinen, M. (2018). Metapopulation

542 dynamics in a changing climate: Increasing spatial synchrony in weather conditions drives

metapopulation synchrony of a butterfly inhabiting a fragmented landscape. *Global ChangeBiology*.

545 Karger, D.N., Conrad, O., Böhner, J., Kawohl, T., Kreft, H., Soria-Auza, R.W., et al. (2017).

546 Climatologies at high resolution for the earth's land surface areas. *Sci Data*, 4, 170122.

547 Koenig, W.D. (2002). Global patterns of environmental synchrony and the Moran effect.

Ecography, 25, 283–288.

Koenig, W.D. & Liebhold, A.M. (2016). Temporally increasing spatial synchrony of North
American temperature and bird populations. *Nat. Clim. Chang.*, 6, 614–617.

551 Lande, R., Engen, S. & Sæther, B.-E. (1999). Spatial Scale of Population Synchrony:

552 Environmental Correlation versus Dispersal and Density Regulation. Am. Nat., 154,

553 271–281.

- La Sorte, F.A., Johnston, A. & Ault, T.R. (2021). Global trends in the frequency and duration of
 temperature extremes. *Clim. Change*, 166, 1.
- 556 Li, C., Zwiers, F., Zhang, X., Li, G., Sun, Y. & Wehner, M. (2021). Changes in Annual Extremes
- of Daily Temperature and Precipitation in CMIP6 Models. J. Clim., 34, 3441–3460.
- 558 Liebhold, A., Koenig, W.D. & Bjørnstad, O.N. (2004). Spatial Synchrony in Population
- 559 Dynamics. Annu. Rev. Ecol. Evol. Syst., 35, 467–490.
- 560 Moore, R.P., Robinson, W.D., Lovette, I.J. & Robinson, T.R. (2008). Experimental evidence for
- extreme dispersal limitation in tropical forest birds. *Ecol. Lett.*, 11, 960–968.
- 562 Moran, P.A.P. (1953). The statistical analysis of the Canadian Lynx cycle. Aust. J. Zool., 1,
- **563** 291–298.
- 564 Oliver, T.H. & Morecroft, M.D. (2014). Interactions between climate change and land use
- change on biodiversity: attribution problems, risks, and opportunities. *Wiley Interdiscip*.
- 566 *Rev. Clim. Change*, 5, 317–335.
- 567 Pardieck, K.L., Ziolkowski, D.J., Jr, Lutmerding, M., Aponte, V.I. & Hudson, M.A.R. (2020).
- 568 North American breeding bird survey dataset 1966--2019: US Geological Survey data
- release. *Reston, VA: US Geological Survey, doi*, 10, P9J6QUF6.
- 570 Peltonen, M., Liebhold, A.M., Bjørnstad, O.N. & Williams, D.W. (2002). Spatial synchrony in
- forest insect outbreaks: Roles of regional stochasticity and dispersal. *Ecology*, 83,
- **572 3120–3129**.
- 573 Ramos, R.F., Franco, A.M.A., Gilroy, J.J. & Silva, J.P. (2023). Combining bird tracking data
- with high-resolution thermal mapping to identify microclimate refugia. *Sci. Rep.*, 13, 4726.

575 R Core Team. (2022). R: A language and environment for statistical computing. R Foundation

576 for Statistical Computing, Vienna, Austria. URL https://www.R-project.org/.

577 Revell, L.J. (2012). phytools: an R package for phylogenetic comparative biology (and other
578 things). *Methods in Ecology and Evolution*, 3, 217–223.

579 Sheard, C., Neate-Clegg, M.H.C., Alioravainen, N., Jones, S.E.I., Vincent, C., MacGregor,

580 H.E.A., *et al.* (2020). Ecological drivers of global gradients in avian dispersal inferred from

wing morphology. *Nat. Commun.*, 11, 2463.

- 582 Sklar, M. (1959). Fonctions de repartition a n dimensions et leurs marges. *Publ. Inst. Statist.*583 Univ. Paris, 8, 229–231.
- 584 Tobias, J.A., Sheard, C., Pigot, A.L., Devenish, A.J.M., Yang, J., Sayol, F., et al. (2022).
- AVONET: morphological, ecological and geographical data for all birds. *Ecol. Lett.*, 25,
 586 581–597.
- Turkia, T., Jousimo, J., Tiainen, J., Helle, P., Rintala, J., Hokkanen, T., *et al.* (2020). Large-scale
 spatial synchrony in red squirrel populations driven by a bottom-up effect. *Oecologia*, 192,
 425–437.
- ⁵⁹⁰ Ummenhofer, C.C. & Meehl, G.A. (2017). Extreme weather and climate events with ecological
 ⁵⁹¹ relevance: a review. *Philos. Trans. R. Soc. Lond. B Biol. Sci.*, 372.
- 592 Vasseur, D.A. & Fox, J.W. (2009). Phase-locking and environmental fluctuations generate

synchrony in a predator-prey community. *Nature*, 460, 1007–1010.

594 Walter, J.A., Castorani, M.C.N., Bell, T.W., Sheppard, L.W., Cavanaugh, K.C. & Reuman, D.C.

- ⁵⁹⁵ (2022). Tail-dependent spatial synchrony arises from nonlinear driver-response
- ⁵⁹⁶ relationships. *Ecol. Lett.*, 25, 1189–1201.
- 597 Walter, J.A., Shoemaker, L.G., Lany, N.K., Castorani, M.C.N., Fey, S.B., Dudney, J.C., et al.
- ⁵⁹⁸ (2021). The spatial synchrony of species richness and its relationship to ecosystem stability.

Ecology, 102, e03486.

600	Willis, K.J., Araújo, M.B., Bennett, K.D., Figueroa-Rangel, B., Froyd, C.A. & Myers, N. (2007).
601	How can a knowledge of the past help to conserve the future? Biodiversity conservation and
602	the relevance of long-term ecological studies. Philos. Trans. R. Soc. Lond. B Biol. Sci., 362,
603	175–186.
604	Wilman, H., Belmaker, J., Simpson, J., de la Rosa, C., Rivadeneira, M.M. & Jetz, W. (2014).

EltonTraits 1.0: Species-level foraging attributes of the world's birds and mammals.

Ecology, 95, 2027–2027.

- 607 Yang, Q., Hong, P., Luo, M., Jiang, L. & Wang, S. (2022). Dispersal Increases Spatial Synchrony
- of Populations but Has Weak Effects on Population Variability: A Meta-analysis. *Am. Nat.*,

609 200, 544–555.

- 610 Zhou, S., Yu, B. & Zhang, Y. (2023). Global concurrent climate extremes exacerbated by
- anthropogenic climate change. *Sci Adv*, 9, eabo1638.